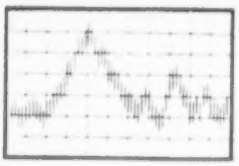
AS040-5



INTERNATIONAL REPORT JULY 1990

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

INTERNATIONAL VOLUME

Contact: Toby Taylor
202-466-5460

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
Potatoes	12,033	6,076	66,082	48,705
Potatoe Options	10	0	140	10
Pigs	366	1,037	2,387	8,289
Soyameal	2,112	1,649	29,298	10,464
Soya Options		207		4,916
Cattle		0		16
BIFFEX	4,490	5,709	58,671	45,037
BALTIC FUTURES EXCHANGE, UK	19,011	14,678	156,578	117,437
Crude Oil	144,993	361,640	881,509	1,717,410
Crude Oil Options	6,797	15,563	23,166	93,210
Heavy Fuel Oil		392		1,780
Dubai Crude		1,580		1,580
Gasoil	148,580	230,818	1,000,528	1,241,042
Gasoil Options	2,316	9,560	14,802	47,536
INTL. PETROLEUM EXCHANGE, UK	302,686	619,553	1,920,005	3,102,558
Cocoa	81,756	93,270	893,846	1,097,126
Coffee	89,683	77,656	589,523	673,874
Sugar (FOB)	155,875	76,678	794,366	673,471
White Sugar	37,405	33,145	202,077	220,172
Rubber		858		2,274
MGMI Metal Index		13,326		16,126
Cocoa Options	1,278	7,157	14,566	112,124
Coffee Options	602	1,391	6,810	26,825
Raw Sugar Options	13,982	2,013	51,407	25,555
White Sugar Options		865		6,942
FUTURES & OPTIONS EXCHANGE, UK	380,581	306,359	2,552,595	2,854,489
High Grade Primary Aluminium	247,829	307,123	1,796,974	2,090,755
Copper - Grade A	348,512	647,775	2,513,922	3,249,923
Standard Lead	49,012	49,474	303,153	363,478
Primary Nickel	31,829	48,449	296,909	333,149
Silver			7,507	
Special High Grade Zinc	62,500	139,601	325,467	799,429
High Grade Zinc	33,606	0	431,364	28,019
Tin	11,060	24,563	20,428	185,324
LONDON METAL EXCHANGE, UK	784,348	1,216,985	5,695,724	7,050,077

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
Gold		1,113		8,376
Gold Options		445,301		3,099,126
U.S. Dollar Futures		78,778		188,215
U.S. Dollar Options				-
Government T-Bonus		140,947		337,217
BM&F Stock Index Futures		258,706		258,706
Deutschmark				
Coffee		20		149
BM&F, Brazil	0	924,865	0	3,891,789
Gold Options	11,767	8,765	135,665	104,002
Silver Options	206		1,158	
Dollar/Guilder Options	33,918	10,191	288,208	97,164
Pound/Sterling/Guilder Opt	1,008	2,564	8,534	13,148
Dutch Gov't Bond Options	30,108	23,256	345,923	130,890
EOE Stock Index Options	151,414	95,478	1,182,045	869,872
Bond Index Options	10,092	2,113	116,765	26,145
Dutch Top 5 Index		16,901		52,755
Major Market Index Options	1,145	1,021	9,218	8,651
EUROPEAN OPTIONS EXCHANGE	239,658	160,289	2,087,516	1,302,627
EOE Stock Index (FTI)	19,374	15,776	150,346	190,422
Dutch Top 5 Index		5,374		19,221
Deliverable Bond (FTO)	6,459	2,975	13,550	41,550
FINANCIAL FUT. MKT. AMSTERDAM	25,833	24,125	163,896	251,193
Crude Palm Oil	29,639	15,820	119,148	133,354
Tin	738	126	7,417	2,442
RBD Palm Olein		0		10,627
Cocoa	518	321	4,044	3,953
KUALA LUMPUR COMMODITY EXCH	30,895	16,267	130,609	150,376
Financial Times Index	58,429	86,935	529,334	771,732
Three Mth Pound (1/2M)	536,847	609,397	3,871,367	4,831,138
Long Gilt	315,887	434,245	2,478,640	3,562,098
3 Month Ecu		2,955		50,304
Eurodollar	131,474	68,856	1,373,312	727,829
T-Bond	58,377	44,420	650,239	387,712
Yen Bond	9,837	2,877	66,715	31,154
Euromark	69,126	184,732	301,293	1,649,740
Sterling Currency	676	0	3,716	142
German Government_Bund	349,872	843,561	2,384,311	6,112,625
Eurodollar Option	10,775	4,748	53,868	46,357
Euromark Option		24,399		118,259
T-Bond Option	4,440	3,948	43,742	61,619
German Government Bund Opt	36,992	160,181	151,683	829,551
Gilt Option	64,522	59,078	500,229	441,133
Pound/Dollar Option	26	68	4,941	269
Short Sterling Options	54,432	117,899	420,747	659,419
LIFFE, UK	1,701,712	2,648,299	12,834,137	20,281,081

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
3 Month Treasury Bill	0	0	0	0
3 Month Eurodeutschemark	63,845	13,194	231,043	327,924
CAC 40 Index	33,765	98,116	264,530	731,616
French Gov't Bond	806,280	970,753	8,458,478	9,381,216
Notional Bond Options	633,038	341,613	4,219,334	3,921,426
3 Month Pibor	129,566	130,243	1,421,424	1,207,846
Potatoes	3,773	6,247	17,353	23,199
Sugar	25,361	34,438	214,771	186,167
Coffee	152	138	1,693	820
Cocoa	0	0	159	0
MATIF, Paris	1,695,780	1,594,742	14,828,785	15,780,214
Canadian L-T Bonds Opt.	31,937	6,047	205,482	95,941
Bankers Acceptance Futures	2,126	5,789	15,295	55,395
Bond Futures		27,740		235,627
MONTREAL EXCHANGE	34,063	39,576	220,777	386,963
*Gold Options	14,753	9,599	15,665	118,486
*Combined market Montreal EOE, Vancouver, Sydney				
INTL OPTIONS CLEARING CORP.	14,753	9,599	15,665	118,486
U.S. Dollar	600	353	2,718	1,542
Government Stock 2	25,740	27,196	145,409	162,331
Government Stock 2 Options	3,000	1,030	5,365	6,012
90 Day Bank Bill	9,133	30,505	39,987	113,310
90 Day Bank Bill Options	292	250	309	1,192
Barclays Share Index	1,000	782	7,377	7,161
Barclays Share Index Options	374	198	1,080	1,430
New Zealand Dollar	229	2	1,650	161
New Zealand Dollar Options	1	0	7	2
3 Year Government Stock		598		793
NEW ZEALAND FUTURES EXCHANGE	40,369	60,914	203,902	293,934
Gold		2,176		12,622
Eurodollar	284,009	244,374	2,361,950	1,790,240
Deutschemark	5,329	3,706	48,147	49,410
Japanese Yen	20,356	11,434	211,493	81,513
British Pound	53	299	978	1,778
Nikkei Stock Average	65,143	62,106	541,796	442,982
High Sulphur Fuel Oil	98,134	19,918	914,701	115,194
Dubai Crude Oil		2,336		4,318
Euroyen		75,535		381,180
Eurodollar Options	1,213	2,159	7,178	8,070
Euroyen Options		10,173		—18,441
Deutschemark Options	0	0	1,317	0
Japanese Yen Options	0	0	2,292	15
SIMEX, Singapore	474,237	434,216	4,089,852	2,905,763

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
All Ords. Index	23,738	27,935	184,636	162,346
Bank Bills 90 Day	467,561	329,550	3,458,704	3,126,915
Aust T-Bond 10 year	201,304	190,815	1,918,485	1,710,285
Australian Dollar	225	0	3,847	15
Seim-Government Bond		0		22,985
Live Cattle (Cash Set)	189	157	1,332	722
Wool (Cash Set)	0	0	38	1
Three Year Bonds	68,745	89,951	562,320	810,383
Bank Bill Options	49,672	43,960	265,345	376,904
Aust 10-Yr Bond Option	60,590	38,724	426,350	281,221
All Ords Options	12,235	12,325	71,745	101,870
3-Year Bond Options	1,399	4,252	15,732	37,121
Semi-Government Bond Opt.		0		0
Australian Dollar Options	0		5	
All Ords, SYCOM		177		997
Bank Bill, SYCOM		5,924		36,241
Semi-Govt. Bond, SYCOM		0		60
Aust 3 Yr T-Bond, SYCOM		3,312		14,353
10-Yr Bond, SYCOM		7,013		40,359
SYDNEY FUTURES EXCHANGE	885,658	754,095	6,908,539	6,722,778
Swiss Market Index	167,035	385,690	1,240,872	2,192,593
SOFFEX, Switzerland	167,035	385,690	1,240,872	2,192,593
Interest Rate Options	61	320	611	1,230
OMX (Index) Options	278,706	246,839	2,412,497	2,510,165
OMX (Index) Forwards		245		2,050
OMFX Currency Options	100	10	6,614	5,060
OMFX Currency Forwards		0		296
STOCKHOLM OPTIONS EXCHANGE	278,867	247,414	2,419,722	2,518,801
TSE 300 Spot Index	156	0	1,143	22
TSE 35 Index	3,952	2,875	20,688	24,427
TSE 35 Options	33,227	52,229	287,588	464,540
Silver Options	283	0	1,737	512
TORONTO FUTURES EXCHANGE	37,618	55,104	311,156	489,501
Wheat	6,311	9,997	76,113	59,065
Oats	6,384	3,511	36,500	41,566
Thunder Bay Barley	14,510	11,391	148,047	103,651
Rye	2,411	3,007	14,940	19,502
Flax Seed	11,905	7,330	106,021	73,227
Canola/Rape Seed	52,661	51,270	418,354	413,814
Western Barley	747	1,332	2,535	6,851
WINNIPEG COMMODITY EXCHANGE	94,929	87,838	802,510	717,676

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
Gold	81,107	398,830	765,243	3,397,356
Silver	14,191	26,258	313,710	255,874
Platinum	136,185	256,059	1,579,109	1,632,747
Rubber	133,756	146,029	1,494,622	1,232,760
Cotton Yarn	257,294	152,846	1,748,305	1,289,092
Woolen Yarn	502	526	3,566	3,406
*TOKYO COMM EXCHANGE INDUSTRY	623,035	980,548	5,904,555	7,811,235
3 Month Euroyen	391,641		575,900	
3 Month Eurodollar	33,269		64,709	
Japanese Yen	2,171		6,336	
*TOKYO INTL FINANCIAL FUT EXCH	427,081	0	646,945	0
American Soybeans	444,054	622,541	2,270,715	2,875,658
Chinese Soybeans	297	311	2,521	2,419
Red Beans	78,449	405,117	931,356	1,345,784
*TOKYO GRAIN EXCHANGE	522,800	1,027,969	3,204,592	4,223,861
Yen Gov't Bond (10 Yr)	1,741,548	1,414,608	10,337,467	9,528,292
Yen Gov't Bond (10 Yr) Opt		311,316		311,316
Yen Gov't Bond (20 Yr)	1,716	504	18,154	9,530
TOPIX Stock Index	292,844	307,870	2,059,106	2,242,858
TOPIX Options		13,108	0	223,069
US T-Bond Futures		45,482	0	318,754
*TOKYO STOCK EXCHANGE	2,036,108	2,092,888	12,414,727	12,633,819
Domestic Soybeans	2	2	14	14
Red Beans	9,453	12,990	78,794	79,183
White Beans	2	2	14	14
Potato Starch	2	2	14	14
Imported Soybeans	32,805	41,284	172,424	195,621
*HOKKAIDO GRAIN EXCHANGE	42,264	54,280	251,260	274,846
Red Beans	15,607	25,446	146,638	85,654
Imported Soybeans	52,342	37,907	303,289	227,991
Refined Sugar	123	129	843	837
*KANMON COMMODITY EXCHANGE	68,072	63,482	450,770	314,482
Red Beans	9,370	13,839	94,261	51,867
Imported Soybeans	37,174	35,912	245,798	186,074
*KOBE GRAIN EXCHANGE	46,544	49,751	340,059	237,941

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
Raw Silk	12,887	31,975	171,741	225,573
*KOBE RAW SILK EXCHANGE	12,887	31,975	171,741	225,573
Rubber (RSS3)	66,049	96,272	731,499	731,115
*KOBE RUBBER EXCHANGE	66,049	96,272	731,499	731,115
Dried Cocoon	32,471	91,721	336,754	695,999
*MAEBASHI DRIED COCOON EXCH	32,471	91,721	336,754	695,999
Red Beans	28,630	105,128	279,546	333,311
Sweet Potato Starch	4	4	28	28
Imported Soybeans	23,795	49,503	149,924	234,039
Refined Sugar	246	258	1,686	1,674
*NAGOYA GRAIN EXCHANGE	52,675	154,893	431,184	569,052
Cotton Yarn (40S)	90,821	102,766	590,838	776,866
Staple Fiber Yarn (Dull)	2,045	1,055	21,962	12,905
Wool Yarn	1,203	1,639	11,949	18,775
*NAGOYA TEXTILE EXCHANGE	94,069	105,460	624,749	808,546
Red Beans	100,702	214,431	910,235	737,399
Imported Soybeans	174,247	259,366	918,067	1,168,603
*OSAKA GRAIN EXCHANGE	274,949	473,797	1,828,302	1,906,002
Refined Sugar	246	258	1,686	1,674
Raw Sugar	303,220	299,652	958,902	1,921,494
*OSAKA SUGAR EXCHANGE	303,466	299,910	960,588	1,923,168
Staple Fiber Yarn(Bright)	251	263	1,856	1,751
Staple Fiber Yarn (Dull)	370	263	2,027	1,703
Wool Yarn	29,469	20,842	158,249	313,316
Cotton Yarn (20S)	88,243	85,884	336,803	671,751
Cotton Yarn (40S)	38,223	38,016	185,789	264,748
*OSAKA TEXTILE EXCHANGE	156,556	145,268	684,724	1,253,269
Refined Sugar	246	258	1,686	1,674
Raw Sugar	786,153	665,875	2,388,123	4,745,357
*TOKYO SUGAR EXCHANGE	786,399	666,133	2,389,809	4,747,031

	JULY 1989	JULY 1990	JAN-JULY 1989	JAN-JULY 1990
Dried Cocoon	45,152	104,652	316,359	489,512
*TOYAHASHI DRIED COCOON EXCH	45,152	104,652	316,359	489,512
Raw Silk	12,605	34,187	194,422	194,408
*YOKOHAMA RAW SILK EXCHANGE	12,605	34,187	194,422	194,408
OSE 50	21	23	247	161
Nikkei Index Futures	472,476	1,295,198	2,836,137	6,893,388
Nikkei Index Options	798,181	931,033	1,782,891	5,229,853
*OSAKA SECURITIES EXCHANGE	1,270,678	2,226,254	4,619,275	12,123,402
Hang Seng Index	17,059	19,012	143,558	90,299
3-Month HIBOR		2,385		47,458
Soybeans	16,542	8,630	103,457	61,942
Sugar	13,606	9,848	99,217	72,327
Gold	84	88	756	576
HONG KONG FUTURES EXCHANGE	47,291	39,963	346,988	272,602

*EXCHANGE LOCATED IN JAPAN